



Substitute for form 1449A/PTO

## INFORMATION DISCLOSURE STATEMENT BY APPLICANT

(use as many sheets as necessary)

Application Number	10/718,871
Filing Date	February 20, 2004
First Named Inventor	Piero BONISSONE et al.
Art Unit	4172
Examiner Name	James A. VEZERIS
Attorney Docket Number	52493.000365

Sheet 1 of 4

### U.S. PATENT DOCUMENTS

*Examiner Initials	Cite No.	DOCUMENT NUMBER Number - Kind Code (if known)	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear
		US- 6278464	08-21-2001	Kohavi	
		US- 7047167	05-16-2006	Yamaguchi	
		US- 20020099929	07-25-2002	Jin	
		US- 20020065636	05-30-2002	Yamaguchi	
		US- 20030233304	12-18-2003	Dhurandhar	
		US- 20030110113	06-12-2003	Martin	
		US- 20040220837	11-04-2004	Bonissone	

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### FOREIGN PATENT DOCUMENTS

*Examiner Initial	Cite No.	FOREIGN PATENT DOCUMENT		Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear	TRANSLATION	
		Country Code Number-Kind Code (if known)					YES	NO
		WO	2002/075650 (abstract)	09-26-2002	Yao		<input type="checkbox"/>	<input type="checkbox"/>

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**OTHER DOCUMENTS - NON-PATENT LITERATURE DOCUMENTS**

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			YES	NO
		Baglioni, S., et al., An Evolutionary Approach to Multiperiod Asset Allocation, Proceedings of Genetic Programming, (EuroGP'2000), vol. 1802, pages 225--236, Springer-Verlag, Edinburgh, 2000	<input type="checkbox"/>	<input type="checkbox"/>
		Loraschi, A., et al., An Evolutionary Algorithm For Portfolio Selection In A Downside Risk Framework, European Journal of Finance, 1994	<input type="checkbox"/>	<input type="checkbox"/>
		Kalvelagen, E., Solving Multi-Objective Models With GAMS, citeseer.nj.nec.com/article/kalvelagen02solving.html, September 20, 2002	<input type="checkbox"/>	<input type="checkbox"/>
		Rinaldo, F., A Comparison of Stochastic Search Heuristics for Portfolio Optimization, Proceedings of the Second International Conference on Artificial Intelligence Applications on Wall Street, Software Engineering Press, April, 1993, pp. 149-151	<input type="checkbox"/>	<input type="checkbox"/>
		Streichert, F., Introduction to Evolutionary Algorithms, University of Tuebingen, Presented at the Frankfurt MathFinance Workshop, April 2, 2002	<input type="checkbox"/>	<input type="checkbox"/>
		Korczak, et al., Evolutionary Approach to Portfolio Optimization, University of Wroclaw, Institute of Computer Science, 2001	<input type="checkbox"/>	<input type="checkbox"/>
		Eklund, N., Multi-objective optimization of spectra using genetic algorithms, Dept. of Decision Sciences and Engineering Systems, RPI, 2001	<input type="checkbox"/>	<input type="checkbox"/>
		Bodie, Z., et al., Investments, Fourth edition, Irwin/McGraw Hill, 1999	<input type="checkbox"/>	<input type="checkbox"/>
		DeFusco, R.A., et al., Quantitative Methods for Investment Analysis, AIMR, 2001	<input type="checkbox"/>	<input type="checkbox"/>
		Hull, J.C., Options, Futures & Other Derivatives, Fourth Edition, Prentice-Hall, 2000	<input type="checkbox"/>	<input type="checkbox"/>
		Back, Thomas, Evolutionary Algorithms in Theory and Practice, Oxford University Press, New York, 1996	<input type="checkbox"/>	<input type="checkbox"/>
		Breiman, L., et al., Classification and Regression Trees, Wadsworth International Group, California, 1984	<input type="checkbox"/>	<input type="checkbox"/>
		De ath, G., Multivariate Regression Trees: A new technique for modeling species-environment relationships, Ecology, pg 1105, 2001	<input type="checkbox"/>	<input type="checkbox"/>

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			YES	NO
		Coello, C., et al. Evolutionary Algorithm MOP Approaches, Evolutionary Algorithms for Solving Multi-Objective Problems, pp 59-99. Kluwer Academic, 2002	<input type="checkbox"/>	<input type="checkbox"/>
		Goldberg, D., Genetic Algorithms in Search, Optimization, and Machine Learning, Addison-Wesley, Massachusetts, 1989	<input type="checkbox"/>	<input type="checkbox"/>
		Dempster, A., Upper and lower probabilities induced by a multivalued mapping, Annals of Mathematical Statistics, 38:325-339, 1976	<input type="checkbox"/>	<input type="checkbox"/>
		Shafer, G., A Mathematical Theory of Evidence, Princeton University Press, Princeton, New Jersey, 1967	<input type="checkbox"/>	<input type="checkbox"/>
		Schweizer B., et al., Associative Functions and Abstract Semi-Groups, Publicationes Mathematicae Debrecen, 10:69-81, 1963	<input type="checkbox"/>	<input type="checkbox"/>
		Bonissone, P., Summarizing and Propagating Uncertain Information with Triangular Norms, International Journal of Approximate Reasoning, 1(1):71-101, January 1987	<input type="checkbox"/>	<input type="checkbox"/>
		Winston, W., Operations Research: Applications and Algorithms, Duxbury Press, Belmont, California, 1994	<input type="checkbox"/>	<input type="checkbox"/>
		Goldberg, D., The Design of Innovation: Lessons from and for Competent Genetic Algorithms Kluwer Academic Publishers, Norwell, Mass., 2002	<input type="checkbox"/>	<input type="checkbox"/>
		Michalewicz, Z., Genetic Algorithms+Data Structures=Evolution Programs (3rd. Ed). Springer-Verlag, Berlin, 1996	<input type="checkbox"/>	<input type="checkbox"/>
		Josephson, J.R., et al. An Architecture for Exploring Large Design Spaces, Proceedings of National Conference of the American Association for Artificial Intelligence, Madison, Wis., pp. 143-150, 1998	<input type="checkbox"/>	<input type="checkbox"/>
		Tarascio, V., Pareto's Methodological Approach to Economics, University of North Carolina Press, Chapel Hill, Va., 1968	<input type="checkbox"/>	<input type="checkbox"/>
		Fong, G., A Multidimensional Framework for Risk Analysis, Financial Analysts Journal, July/August, 1997	<input type="checkbox"/>	<input type="checkbox"/>
		Larsen, D., et al., Multivariate Regression Tree for analysis of abundance data, 2002	<input type="checkbox"/>	<input type="checkbox"/>

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			YES	NO
		Albanese, C., et al. Dimension Reduction in the computation of Value-at-risk, February 28, 2002	<input type="checkbox"/>	<input type="checkbox"/>
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